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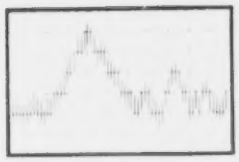

OPEN INTEREST REPORT

JULY 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

	JULY 1986	JULY 1987	PERCENT CHANGE
Wheat	35,592	36,848	3.53%
Corn	117,733	117,242	-0.42%
Oats	3,064	6,073	98.20%
Soybeans	57,544	73,605	27.91%
Soybean Oil	62,011	77,028	24.22%
Soybean Meal	50,539	51,454	1.81%
Silver (1,000 oz)	12,470	14,492	16.21%
Gold(kilo)	1,669	2,666	59.74%
GNMA Mrtges, CDR	1,353	1,160	-14.26%
GNMA Cash Settle	900		-100.00%
T-Bonds	214,113	290,843	35.84%
T-Notes (6 1/2-10 year)	67,681	72,255	6.76%
Major Market Index	308		-100.00%
MMI Maxi	8,407	8,579	2.05%
Municipal Bond	10,307	13,283	28.87%
NASDAQ-100			
CHICAGO BD OF TRADE	643,691	765,528	18.93%
Wheat	20,048	18,582	-7.31%
Value Line Index	2,603	5,320	104.38%
Mini Value Line	47	292	521.28%
KANSAS CITY BD OF TRADE	22,698	24,194	6.59%
Coffee "C"	17,011	22,936	34.83%
Sugar #11	85,427	98,898	15.77%
Sugar #12	587	0	-100.00%
Sugar #14	6,716	5,603	-16.57%
Cocoa (10 M tons)	26,017	33,285	27.94%
CPI-W	83	1	-98.80%
COFFEE SUGAR & COCOA	135,841	160,723	18.32%

	JULY 1986	JULY 1987	PERCENT CHANGE
Wheat (1,000 bu)	6,509	3,790	-41.77%
Corn (1,000 bu)	13,948	8,832	-36.68%
Oats (1,000 bu)	56	543	869.64%
Soybeans (1,000 bu)	5,557	9,209	65.72%
Soybean Meal Old	68		-100.00%
Soybean Meal New	206	234	13.59%
Live Cattle (20,000#)	716	366	-48.88%
Live Hogs (15,000#)	5,089	1,677	-67.05%
Silver (1,000 oz)	16		-100.00%
New York Silver	225	328	45.78%
Gold (33.2 oz)			
New York Gold	189	294	55.56%
Platinum	72	81	12.50%
Copper	37		-100.00%
Copper Hi-Grade	88		-100.00%
T-Bonds ($50,000)	1,731	4,690	170.94%
T-Bills ($500,000)	502	246	-51.00%
British Pound	142	79	-44.37%
Swiss Franc	809	302	-62.67%
Deutschemark	666	456	-31.53%
Japanese Yen	790	266	-66.33%
Canadian Dollar	40	75	87.50%
MIDAMERICA COMMODITY EX	37,456	31,468	-15.99%
Live Hogs (30,000#)	32,704	30,336	-7.24%
Pork Bellies (38,000#)	8,567	11,549	34.81%
Live Cattle	66,835	75,265	12.61%
Feeder Cattle	12,709	20,078	57.98%
Lumber	5,039	6,509	29.17%
T-Bills (90-day)	40,714	25,041	-38.50%
Domestic CD (90-day)	34	0	-100.00%
Eurodollar (3-month)	171,476	301,926	76.07%
European Currency Unit	647	9	-98.61%
Gold		7,104	
British Pound	26,211	39,754	51.67%
Canadian Dollar	13,759	19,033	38.33%
Deutschemark	50,631	42,132	-16.79%
Japanese Yen	47,528	38,334	-19.34%
Swiss Franc	35,466	29,387	-17.14%
French Franc	150	792	428.00%
Australian Dollar		4,182	
S&P 500 Index	112,015	115,389	3.01%
CHICAGO MERCANTILE EX	624,485	766,820	22.79%

	JULY 1986	JULY 1987	PERCENT CHANGE
Wheat (5,000 bu)	6,105	6,073	-0.52%
White Wheat (5,000 bu)	112	15	-86.61%
High Fructose Corn Syrup		264	
MINNEAPOLIS GRAIN EX	6,217	6,352	2.17%
Copper	62,062	87,353	40.75%
Silver (5,000 oz)	71,238	88,277	23.92%
Gold (100 oz)	125,988	150,523	19.47%
Aluminum	1,215	542	-55.39%
COMMODITY EXCHANGE	260,503	326,695	25.41%
Cotton #2	25,321	35,719	41.06%
Orange Jce, Fzn Conc	6,908	6,557	-5.08%
Propane	1,072	220	-79.48%
Dollar Index	3,323	4,683	40.93%
European Currency Unit	1,412	1,294	-8.36%
Five Year Treasury Index		4,883	
NEW YORK COTTON EXCHANGE	38,036	53,356	40.28%
NYSE Composite Index	11,662	13,059	11.98%
Cmdty Rsrch Bureau Index	678	5,739	746.46%
NEW YORK FUTURES EX	12,340	18,798	52.33%
Palladium	5,335	7,422	39.12%
Platinum	18,749	20,947	11.72%
Potatoes(Cash Settlement)	1,133		-100.00%
No. 2 Heating Oil, NY	67,625	49,208	-27.23%
Leaded Reg. Gasoline, NY	14,721		-100.00%
Unleaded Reg Gas. NY	4,637	30,398	555.55%
Crude Oil	131,234	178,226	35.81%
NEW YORK MERCANTILE EX	243,434	286,201	17.57%
Rice, Rough New	0	686	
Cotton Short Staple	0	0	
CHICAGO RICE & COTTON EX	0	686	
TOTAL	2,024,701	2,440,821	20.55%